

Dep. Variable:	lprice_CANDY	R-squared:	0.0041
Estimator:	PanelOLS	R-squared (Between):	-0.0101
No. Observations:	26461629	R-squared (Within):	0.0041
Date:	Sat, Apr 04 2020	R-squared (Overall):	0.0029
Time:	23:36:24	Log-likelihood	-7.341e+06
Cov. Estimator:	Clustered		
		F-statistic:	3.372e+04
Entities:	2060550	P-value	0.0000
Avg Obs:	12.842	Distribution:	F(3,24401076)
Min Obs:	1.0000		
Max Obs:	48.000	F-statistic (robust):	2362.4
		P-value	0.0000
Time periods:	48	Distribution:	F(3,24401076)
Avg Obs:	5.513e+05		
Min Obs:	4.391e+05		
Max Obs:	6.76e+05		

	Parameter	Std. Err.	T-stat	P-value	Lower CI	Upper CI
const	0.4989	0.0016	317.66	0.0000	0.4958	0.5020
DHHI*post_merger	-0.8387	0.2461	-3.4073	0.0007	-1.3211	-0.3562
post_merger	0.1116	0.0163	6.8348	0.0000	0.0796	0.1436
trend	-0.0002	7.745e-05	-1.9440	0.0519	-0.0003	1.233e-06

F-test for Poolability: 67.518  
P-value: 0.0000  
Distribution: F(2060549,24401076)

Included effects: Entity